

06

2004

JPMorgan Chase Bank  
345 Park Avenue, New York, NY 10154-1002



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
June 01, 2004 - June 30, 2004

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**U S Dollar Activity by Date**

continued

| Settlement<br>Date | Type         | Quantity    | Description                                                                                                                                              | Amount USD     |
|--------------------|--------------|-------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| Jun 15             | Fwd FX Ctrct | 49,800,000  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY JPY SELL USD<br>CONTRACT RATE : 111.800000000<br>TRADE 5/27/04 VALUE 6/15/04                                     | - 445,438.28   |
| Jun 15             | Expired Opt  | 10,000,000  | EUR CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>JUN 15, 2004 @ 1.215<br>EXPIRATION OF WRITTEN FX OPTION                                                  |                |
| Jun 15             | Expired Opt  | 10,000,000  | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>JUN 15, 2004 @ 1.1975<br>EXPIRATION OF WRITTEN FX OPTION                                                 |                |
| Jun 15             | Fwd FX Ctrct | 13,000,000  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY AUD SELL USD<br>CONTRACT RATE : 0.695000000<br>TRADE 6/10/04 VALUE 6/15/04                                       | - 9,035,000.00 |
| Jun 15             | Fwd FX Ctrct | 518,050,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY JPY SELL USD<br>CONTRACT RATE : 109.500000000<br>TRADE 6/10/04 VALUE 6/15/04                                     | - 4,731,050.23 |
| Jun 15             | Buy-Back Opt | 5,000,000   | AUD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>JUN 16, 2004 @ .69<br>KNOCK IN TRIGGERED @ .71<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 06/10/04 | - 53,044.00    |

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Chase  
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